

PTO-1449 (Modified) U.S. DEPARTMENT OF COMMERCE PATENT AND TRADEMARK OFFICE INFORMATION DISCLOSURE STATEMENT BY APPLICANT	ATTY. DOCKET NO. 05250.00002	SERIAL NUMBER 09/711,124
	APPLICANT Murali Ramaswami et al.	
	FILING DATE November 10, 2000	GROUP ART UNIT Unassigned

U.S. PATENT DOCUMENTS

EXAMINER INITIAL	DOCUMENT NUMBER	DATE	NAME	CLASS	SUB CLASS	FILING DATE

FOREIGN PATENT DOCUMENTS

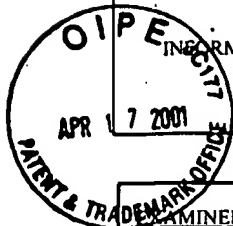
EXAMINER INITIAL	DOCUMENT NUMBER	DATE	COUNTRY	CLASS	SUB CLASS	TRANSLATION YES/NO

OTHER DOCUMENTS (Including Author, Title, Date, Pertinent Pages, Etc.)

②	Ramaswami et al., "The New "Winners" and "Losers" of the S&P 500 Using Turnover and the "Momentum Life Cycle" Hypothesis, November 12, 1999.
	Ramaswami et al., "The Lehman Momentum Mode: A Decade of Great Returns and Low Risk", February 18, 2000.
	Ramaswami et al., "A Momentum Strategy for All Seasons, January 7, 2000.
	Ramaswami et al., "Enhanced Index Strategy for the S&P 500 Using The "Winners" of the Lehman Enhanced Momentum (LEM) Model", March 17, 2000.
	Ramaswami et al., "The "Winners" and "Losers" Strategy in Europe", December 10, 1999.
	Ramaswami et al., "The "Winners" and "Losers" Strategy: An Alpha Strategy that is also a Defensive Strategy During Market Declines", December List of "Winners" and "Losers" Strategy For the US (S&P 500); and "Product Focus: Products for the "Winners" and "Losers" Strategy for the S&P 500", December 23, 1999.
	Ramaswami et al., "The May List of "Winners" and "Losers" Using the Lehman Enhanced Momentum (LEM) Model For the S&P 500 and For the FTSE Europe", May 12, 2000.
	Ramaswami et al., "The Lehman Enhanced Momentum (LEM) Model "Winners" and "Losers" After the Market Turmoil", April 14, 2000.
	Ramaswami et al., "Winners Will Be Winners, Losers Will Be Losers: A Tale of Relative Momentum", January 13, 1999.
②	Ramaswami et al., "Introducing The Lehman Enhanced Momentum (LEM) Model", April 17, 2000.

EXAMINER <i>F. Zeman</i> <i>for Tom Beach</i>	DATE CONSIDERED <i>6/21/07</i>
EXAMINER: Initial citation if reference was considered. Draw line through citation if not in conformance to MPEP 609 and not considered. Include copy of this form with next communication to applicant.	

PTO-1449 (Modified) U.S. DEPARTMENT OF COMMERCE PATENT AND TRADEMARK OFFICE INFORMATION DISCLOSURE STATEMENT BY APPLICANT	ATTY. DOCKET NO. 05250.00002	SERIAL NUMBER 09/711,124
	APPLICANT Murali Ramaswami et al.	
	FILING DATE November 10, 2000	GROUP ART UNIT Unassigned



U.S. PATENT DOCUMENTS

EXAMINER INITIAL	DOCUMENT NUMBER	DATE	NAME	CLASS	SUB CLASS	FILING DATE

FOREIGN PATENT DOCUMENTS

EXAMINER INITIAL	DOCUMENT NUMBER	DATE	COUNTRY	CLASS	SUB CLASS	TRANSLATION YES/NO

OTHER DOCUMENTS (Including Author, Title, Date, Pertinent Pages, Etc.)

	PowerPoint Presentation - The Lehman Enhanced Momentum (LEM) Model, July 6, 2000.		
	PowerPoint Presentation - The Lehman Enhanced Momentum (LEM) Model, June 12, 2000.		
	Ramaswami et al., "Can skewness of option volatility help forecast market return?", Derivatives Weekly Outlook, May 7, 1999.		
	Ramaswami et al., "Option skews of European markets reveal differing market sentiments", Derivatives Weekly Outlook, May 14, 1999.		
	Ramaswami et al., "Implied volatility skew and stock market return: the case of the S&P 500, CAC-40 and DAX indices", Derivatives Outlook, September 3, 1999.		
	Ramaswami et al., "Option Implied Volatility: A Predictor of Future Market Returns and Volatility", Derivatives Outlook, September 17, 1999.		
	Ramaswami, "Near-term rewards for bearing risk in the equity market", Derivatives Outlook, October 1, 1999.		
	Ramaswami et al., "Our Forecasts of Stock Returns Using Option-Implied Volatility", Derivatives Outlook, October 15, 1999.		
	Ramaswami et al., "Introducing the Lehman Implied Volatility Expectations (LIVE) model for directional return forecasts", Derivatives Outlook, January 21, 2000.		
	Ramaswami et al., "Forecasting Individual Stock Returns For A Portfolio", March 2, 2000.		
	Ramaswami et al., "Update of Lehman Implied Volatility Expectations (LIVE) Model For Various Stocks, March 2, 2000.		
	Ramaswami et al., "Option Power: Using Option Information to Forecast Stock Returns, The Outlook, April 28, 2000.		
	Ramaswami et al., "The May List of "Winners" and "Losers" Using the Lehman Enhanced Momentum (LEM) Model for the S&P 500 and for the FTSE Europe", The Outlook, May 12 1999.		
	Ramaswami et al., "The June List of Winners and Losers Using the Lehman Enhanced Momentum (LEM) Model for the S&P 500, The Outlook, July 7, 2000.		
	Ramaswami et al., "The Lehman Enhanced Momentum Model for the Japanese Market", The Outlook, August 21, 2000.		
Ramaswami et al., "The Lehman Enhanced Momentum Model for the MSCI Europe", The Outlook, September 5, 2000.			
Hosker, "Update of Global Lehman Enhanced Momentum (LEM) Model", The Outlook, September 18, 2000.			
	Ramaswami et al., "The New Winners and Losers of the S&P 500 Using Turnover and the "Momentum Life Cycle" Hypothesis", Derivatives Outlook, November 12, 1999.		
EXAMINER	R. Zenden Dr. Tom Beach	DATE CONSIDERED	6/21/07

EXAMINER: Initial citation if reference was considered. Draw line through citation if not in conformance to MPEP 609 and not considered. Include copy of this form with next communication to applicant.